

Dep. Variable:	log_price	R-squared:	0.0041
Estimator:	PanelOLS	R-squared (Between):	-0.0100
No. Observations:	26461629	R-squared (Within):	0.0041
Date:	Fri, Apr 03 2020	R-squared (Overall):	0.0031
Time:	23:25:05	Log-likelihood	-7.341e+06
Cov. Estimator:	Clustered		
		F-statistic:	3.37e+04
Entities:	2060550	P-value	0.0000
Avg Obs:	12.842	Distribution:	F(3,24401076)
Min Obs:	1.0000		
Max Obs:	48.000	F-statistic (robust):	2282.7
		P-value	0.0000
Time periods:	48	Distribution:	F(3,24401076)
Avg Obs:	5.513e+05		
Min Obs:	4.391e+05		
Max Obs:	6.76e+05		

	Parameter	Std. Err.	T-stat	P-value	Lower CI	Upper CI
const	0.4989	0.0016	313.60	0.0000	0.4958	0.5020
DHHIpostmerger	-0.2473	0.0477	-5.1844	0.0000	-0.3409	-0.1538
postmerger	0.0888	0.0065	13.721	0.0000	0.0761	0.1015
month_since_start	-0.0002	7.751e-05	-1.9429	0.0520	-0.0003	1.32e-06

F-test for Poolability: 67.518
P-value: 0.0000
Distribution: F(2060549,24401076)

Included effects: Entity